Thomas Dimpfl

List of Publications by Year
in descending order

46 papers	1,856 citations	394421 19 h-index	477307 29 g-index
48 all docs	48 docs citations	48 times ranked	1122 citing authors

#	Article	IF	Citations
1	Bitcoin, gold and the US dollar â€" A replication and extension. Finance Research Letters, 2018, 25, 103-110.	6.7	358
2	Can Internet Search Queries Help to Predict Stock Market Volatility?. European Financial Management, 2016, 22, 171-192.	2.9	247
3	Asymmetric volatility in cryptocurrencies. Economics Letters, 2018, 173, 148-151.	1.9	209
4	Stock return autocorrelations revisited: A quantile regression approach. Journal of Empirical Finance, 2012, 19, 254-265.	1.8	140
5	Price discovery in bitcoin spot or futures?. Journal of Futures Markets, 2019, 39, 803-817.	1.8	103
6	RTransferEntropy â€" Quantifying information flow between different time series using effective transfer entropy. SoftwareX, 2019, 10, 100265.	2.6	97
7	The volatility of Bitcoin and its role as a medium of exchange and a store of value. Empirical Economics, 2021, 61, 2663-2683.	3.0	76
8	The impact of the financial crisis on transatlantic information flows: An intraday analysis. Journal of International Financial Markets, Institutions and Money, 2014, 31, 1-13.	4.2	74
9	Using transfer entropy to measure information flows between financial markets. Studies in Nonlinear Dynamics and Econometrics, 2013, 17, .	0.3	69
10	Price discovery in agricultural commodity markets in the presence of futures speculation. Journal of Commodity Markets, 2017, 5, 50-62.	2.1	56
11	Today I got a million, tomorrow, I don't know: On the predictability of cryptocurrencies by means of Google search volume. International Review of Financial Analysis, 2019, 63, 147-159.	6.6	47
12	The asymmetric return-volatility relationship of commodity prices. Energy Economics, 2018, 76, 378-387.	12.1	45
13	Financial market spillovers around the globe. Applied Financial Economics, 2012, 22, 45-57.	0.5	39
14	Analyzing volatility transmission using group transfer entropy. Energy Economics, 2018, 75, 368-376.	12.1	37
15	Price discovery on Bitcoin markets. Digital Finance, 2019, 1, 139-161.	1.7	36
16	Group transfer entropy with an application to cryptocurrencies. Physica A: Statistical Mechanics and Its Applications, 2019, 516, 543-551.	2.6	30
17	The impact of US news on the German stock marketâ€"An event study analysis. Quarterly Review of Economics and Finance, 2011, 51, 389-398.	2.7	29
18	Investor Pessimism and the German Stock Market: Exploring Google Search Queries. German Economic Review, 2019, 20, 1-28.	1.1	26

#	Article	IF	Citations
19	Nothing but noise? Price discovery across cryptocurrency exchanges. Journal of Financial Markets, 2021, 54, 100584.	1.3	23
20	Googling gold and mining bad news. Resources Policy, 2016, 50, 306-311.	9.6	22
21	A note on cointegration of international stock market indices. International Review of Financial Analysis, 2014, 33, 10-16.	6.6	13
22	Realized Bitcoin Volatility. SSRN Electronic Journal, 0, , .	0.4	13
23	Think again: volatility asymmetry and volatility persistence. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, .	0.3	8
24	Price Discovery on Bitcoin Markets. SSRN Electronic Journal, 2018, , .	0.4	6
25	A Quantile Regression Approach to Estimate the Variance of Financial Returns*. Journal of Financial Econometrics, 2019, 17, 616-644.	1.5	6
26	Knitting Multi-Annual High-Frequency Google Trends to Predict Inflation and Consumption.. Econometrics and Statistics, 2022, 24, 1-26.	0.8	6
27	Price Discovery in Bitcoin Spot or Futures?. SSRN Electronic Journal, 2018, , .	0.4	5
28	Volatility discovery in cryptocurrency markets. Journal of Risk Finance, 2021, 22, 313-331.	5.6	5
29	Bitcoin Price Riskâ€"A Durations Perspective. Journal of Risk and Financial Management, 2020, 13, 157.	2.3	4
30	Volatility Discovery in Cryptocurrency Markets. SSRN Electronic Journal, 0, , .	0.4	4
31	Labor income risk and householdsâ€™ risky asset holdings. Studies in Economics and Finance, 2016, 33, 262-280.	2.1	3
32	Safe Haven Assets - The Bigger Picture. SSRN Electronic Journal, 0, , .	0.4	3
33	Nothing but Noise? Price Discovery between Cryptocurrency Exchanges. SSRN Electronic Journal, 0, , .	0.4	3
34	A Safe Haven Index. SSRN Electronic Journal, 0, , .	0.4	3
35	Investor Pessimism and the German Stock Market: Exploring Google Search Queries. SSRN Electronic Journal, 0, , .	0.4	2
36	How Unemployment Affects Bond Prices: A Mixed Frequency Google Nowcasting Approach. Computational Economics, 2019, 54, 551-573.	2.6	1

#	Article	IF	Citations
37	Price Discovery and Learning during the German 5G Auction. Journal of Risk and Financial Management, 2021, 14, 274.	2.3	1
38	Recovering Google's Lost Frequencies: An Algorithm to Knit Multi-Annual High-Frequency Search Volume Time Series. SSRN Electronic Journal, 0, , .	0.4	1
39	Information Transmission across Cryptocurrency Markets and the Role of the Blockchain. SSRN Electronic Journal, 0, , .	0.4	1
40	Price discovery in the markets for credit risk: a Markov switching approach. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.3	0
41	Knitting Daily Google Trends -- With an Application to Augur Cryptocurrency Returns. SSRN Electronic Journal, 2018, , .	0.4	0
42	Persistent Imbalances: The Impact of Exchange Rate Appreciation on China's Trade Balances. SSRN Electronic Journal, 2018, , .	0.4	0
43	A Storm But No Damage? A Two-Country Equity and Currency Market Perspective of Brexit. SSRN Electronic Journal, 0, , .	0.4	0
44	State-Dependent Momentum in International Stock Markets. SSRN Electronic Journal, 0, , .	0.4	0
45	A Cross-Country Analysis of Unemployment and Bonds with Long-Memory Relations. SSRN Electronic Journal, 0, , .	0.4	0
46	Inter-Quantile Ranges and Volatility of Financial Data. SSRN Electronic Journal, 0, , .	0.4	0